nlinear

Using NAG nonlinear solver to optimize. Either use Powell hybrid method to find a solution for a system of nonlinear equations, or take modified-Newton algorithm for finding a minimum of cost functions.

[called by: notopt.]

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1.1 Powell hybrid method

We are calling NAG:C05PDF to find to find a solution for a system of nonlinear equations which is composed with the first derivatives of cost functions. And also the first derivatives for the equations, which is the second derivatives of cost functions are provided. The maximum calling count is also decided by th Ntauout.

1.2 Modified-Newton method

not yet implemented. NAG:E04LBF

1.3 Sigular-value decomposition

NAG:F08KBF

nlinear.h last modified on 2017-05-17 17:06:31;

Focus subroutines;